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NinjaTrader 8 Indicators and More

Please upload exported .zip files directly from NinjaTrader whenever possible (don't post .cs files). Also take note -- No DLL's allowed!

You MUST include a detailed description and a screenshot!

Thanks,
-- futures.io

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Entries

[VixRSI - The Fear Indicator](#)
[Download](#)
[★★★★★](#)

The VixRSI which was presented in the January 2014 issue of the TASC magazine.

Several years ago, Larry Williams developed something he calls the VIX fix. What he developed was a simple calculation that closely emulates the performance of the original VIX using only price data, and which can therefore be applied to any tradable. In a nutshell, we take the highest close over the last 22 trading days, subtract today's low price, and then divide the result by the highest close over the last 22 trading days.
<http://www.marketcalls.in/wp-content/uploads/2014/12/VIXFix.pdf>

Combining the VixFix with the RSI makes it even more powerful to detect Instrument bottoms and oversold areas. Detecting overbought VIX "greed areas" can also be useful if you try to catch a fast and profitable long trade on the VIX itself.

The calculation is simple:

$$\text{VixRSI} = \text{ema3 of VixFix} / \text{ema3 of 14-day RSI}$$



Details: [VixRSI - The Fear Indicator](#)

Submitted by: [affoltes](#) [?]

December 9th, 2017
 Size: 7.74 KB
 Downloaded: 475 times

[5 comments/ratings]

[Thanks](#)

February 23rd, 2018 03:18 AM **Buscador** ★★★★★

December 26th, 2017 09:35 PM **raymon** ★★★★★
 thanks

December 19th, 2017 03:57 AM **totoscalper** ★★★★★

December 15th, 2017 09:38 AM **zohar** ★★★★★

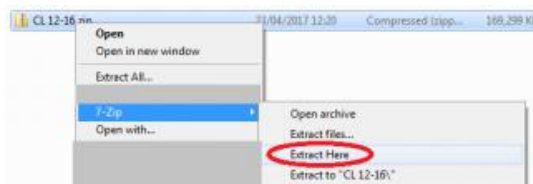


thanks 😊

[More...](#)

7 ZIP Market Replay CL 12-17 (NT8)

Download



NT 8 Market Replay data for CL

Contract: CL 12-17

Download instructions:

download and unzip file in NT 8 replay folder
Documents\NinjaTrader 8\db\replay
 The file will create a folder with the relevant front month and a series of .nrd files inside (one per day)

Make sure to use the "extract here" function as shown, and not the "Extract to" function, to avoid the creation of a folder within a folder.



Details: [Market Replay CL 12-17 \(NT8\)](#)

Submitted by: [xplorer \[?\]](#)

December 3rd, 2017
 Size: 220.92 MB
 Downloaded: 44 times

Thanks

Note: this is Market Replay data for NinjaTrader 8. The format is different from NT7.

MiniChart (NT8)

Download



As i am often trading from a laptop, i always wished to have some kind of a small chart in my actual trading chart to keep track of other instruments or a smaller tick or range chart of the same instrument.

This is pretty much what this rather simple indicator does. I am fully aware that there are at least one thousand things that could be added to this indicator but as usual, it is what it is. You are free to use and edit the code but i am not gonna implement anything else as this is exactly what i need for my personal trading.

The indicator draws a rectangle to display the mini chart, which can be dragged and resized as every other rectangle in NT8.

the archive also includes a custom range bar type without gaps.

Cheers,
 Mike



Details: [MiniChart \(NT8\)](#)

Submitted by: [mk77ch \[?\]](#)

December 1st, 2017
 Size: 25.85 KB
 Downloaded: 1094 times

Keywords: [chart](#) [mini](#) [minichart](#)

[23 comments/ratings]

Thanks

November 16th, 2018 04:21 PM **mcgaffin**



Any way we can get this for NT7?



Updates:

- Value Area Zones added
- ChartTrader Orders are now visible
- Different ChartStyles are now available
- Added a few more indicators
- Code optimizations
- Display orders optimized
- MiniChart is now visible when markets are closed.
- Heiken Ashi added for Tick, Volume, Minute and Second Charts

The indicator is listed under an own folder: /Infinity/MiniChart

August 22nd, 2018 06:52 PM **ValLiant** ★★★★★
thank you!

July 16th, 2018 09:58 AM **koletrader** ★★★★★
Great! Thank you.

April 30th, 2018 01:51 PM **hautetoddy** ★★★★★
Thank you Mike. Very handy and helpful

[More...](#)



[Multiple Keltner Channels \(amaMultiKeltner\)](#)

Download



Winning Entry September 1st, 2018 to October 1st, 2018 [1 votes]



Version 1.6 November 25, 2017

The **Multiple Keltner Channels** are a generalized version of the Keltner Channels.

Standard Keltner channels are built from a simple moving average (SMA) and two channels lines above and below. The two lines above and below are drawn at a distance from the center line, a distance which is a multiple of the simple moving average of the ranges of the past N bars.

The generalized concept has the SMA replaced with any of 30 moving averages. The volatility measure used to calculate the distance of upper and lower line from the center line can be derived from an average range (AR) or average true range (ATR). You may select different lookback periods for the moving average that serves as the center line and the moving average which is applied to the range or true range.

The Multiple Keltner Channels come with an additional smoothing option for center line and channel lines. The additional smoothing is obtained by further smoothing all plots with a 3-period simple moving average (SMA).

Moving averages available for calculating the center line:

- Adaptive Laguerre Filter
- ADXVMA
- Butterworth Filter
- DEMA
- Distant Coefficient Filter
- Double Weighted Moving Average (DWMA)
- Exponential Hull Moving Average (EHMA)
- EMA
- Gaussian Filter
- HMA
- Holt EMA
- Laguerre Filter
- LinReg
- Moving Mean TPO
- Moving Median
- Moving Median TPO
- Range Weighted Moving Average (RWMA)
- Sine Weighted Moving Average (SWMA)
- SMA
- SuperSmoothing
- TEMA



Details: [Multiple Keltner Channels \(amaMultiKeltner\)](#)

Submitted by: [Fat Tails](#) [?]

November 25th, 2017

Size: 81.22 KB

Downloaded: 671 times

Keywords: [channel](#) [keltner](#) [keltnerchannel](#) [movingaverage](#) [range](#) [slope](#) [truerange](#) [volatility](#)

[10 comments/ratings]

Thanks

September 10th, 2018 02:33 PM **rickr** ★★★★★
Thanks once again Fat Tails . . .

May 11th, 2018 12:05 PM **TopGunNote** ★★★★★
Nicely done, as always.

May 8th, 2018 11:40 AM **datahogg** ★★★★★
Thanks for your work.

April 30th, 2018 01:51 PM **hautetoddy** ★★★★★
Most helpful. Thanks

[More...](#)

- Tillson T3
- TMA
- Triple Weighted Moving Average (TWMA)
- Wilder's Average
- WMA
- ZerolagHATEMA
- ZerolagTEMA
- ZLEMA

Moving averages colored according to slope: You may also use this indicator to display any of the above listed moving averages and color them according to slope. The slope is not based on a geometrical concept, as this would not be compatible with the scalability of modern charting applications. The indicator adjusts slope to bar volatility such that the indicator may be used across all instruments and bar types with the same settings. The slope is shown as upsloping, downsloping or flat. The degree of flatness which is still considered as being flat may be adjusted via the neutral threshold parameter. When you set that parameter to zero, the slope will not show any flat sections, but the moving average will always be identified as upsloping or downsloping. Channel lines may be unselected, if you just wish to display the selected moving average.

Volatility measures: The standard Keltner channel uses the range. This indicator also for substituting the range with the average true range. The average true range is used as default option to facilitate the application of the Multiple Keltner Channels to other indicators.

Applying the Multiple Keltner Channels to indicators: When an indicator is used as input series, the range will always return the value 0. However, the average true range will return the absolute amount of the difference of two neighbouring data points of the selected input series. Therefore the indicator may only be applied to other indicators, as long as the offset formula is set to "True_Range".

Paint Bars: The Multiple Keltner Channel indicator comes with paint bars. The paint bars are colored according to the slope of the center line. The paint bars may be displayed without the indicator plots. The colors of the paint bar will then show the slope of the moving average selected as center line.

Sound Alerts: In case that the sound alerts are active, the indicator will alert you when the trend derived from the slope of the center line changes. Currently, there are no sound files included with the zip file, but it is easy to create them and copy them to the NinjaTrader sounds directory.

 [Twigg's Money Flow](#)  



Colin Twigg's Money Flow indicator is similar to the Chaikin Money Flow (CMF). Where Chaikin Money Flow uses CLV (Close Location Value) to evaluate volume (money flow) as bullish or as bearish, Twigg's Money Flow, uses the TR (True Range). Twigg's Money Flow also relies on moving averages in its calculation while Chaikin uses cumulative volume.



Details: [Twigg's Money Flow](#)

Submitted by: [affoltes](#) [?]


November 25th, 2017


Size: 3.44 KB

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[4 comments/ratings]

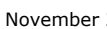


January 21st, 2018 12:44 PM **Finn** 
Thanks for sharing !

December 7th, 2017 03:53 PM **Ilupus** 
Very useful to show trends and signalling entries (I use 0.5 and -0.5 as limits to be sur

passed).

December 3rd, 2017 05:38 PM **JTT8** 
Thank you

November 27th, 2017 09:27 AM **luigizerozero** 
Thanks for your work!

 [Slow Relative Strength Index \(amaSRST\)](#)  

[Slow Relative Strength Index \(amaSRSI\)](#)

Download



Version 1.2 November 25, 2017

The **Slow Relative Strength Index (SRSI)** is an oscillator which was presented by Vitali Apirine in the April 2015 issue of Stocks & Commodities.

The SRSI is a momentum oscillator derived from the RSI developed by Welles Wilder in 1978. Where the RSI takes into account price moves relative to the prior bar's close, the SRSI compares the current price to an exponential moving average. The SRSI uses the same scale as the RSI. A value above 80 is considered as overbought, whereas a value below 20 indicates an oversold condition.

Compared to the RSI, the SRSI is supposed to generate stronger long term signals, but weaker short term signals. I have added a signal line to the indicator.

Nota: I saw that another version of the SRSI has already been posted. That version is not adapted to work with bar types that support RemoveLastBar() such as Renko bars or Linebreak bars.

Nota: There is another version of the SRSI posted, which will not work correctly with bar types that support RemoveLastBar().



Details: [Slow Relative Strength Index \(amaSRSI\)](#)

Submitted by: [Fat Tails](#) [?]

November 25th, 2017

Size: 4.22 KB

Downloaded: 267 times

Keywords: [oscillator](#) [rsi](#) [srsi](#) [wilder](#)

[1 comments/ratings]

Thanks

November 27th, 2017 06:49 AM **stef** ★★★★★
Thanks !

[Ehlers Quotient Transform - Early Trend Detection](#)

Download



The Quotient Transform which was presented in the August 2014 issue of the TASC magazine.

Ehlers Quotient Transform, which nonlinearly manipulates indicators to not only produce an early trend detection but also provides the ability to know how long to stick with the trend. A typical characteristic of the early-onset trend detector is that it remains above zero, indicating an uptrend, far too long after the uptrend is over. This characteristic can be mitigated by adding an additional indicator and rule set to exit a long trend trade. The early-onset trend indicator can be tuned at the trader's preference by inputting a value for the low-pass period (LPPeriod) and the quotient parameter K.

The early-onset trend detector works in current market conditions because there is a decided upside bias to the market data. In fact, it is this upside bias that helps the nonlinear transfer response of the quotient transform work. In conditions where the market has a

downside bias, negative values of K should be used in the quotient transform to take advantage of the bias in this direction.



Details: [Ehlers Quotient Transform - Early Trend Detection](#)

Submitted by: [affoltes](#) [?]

November 25th, 2017

Size: 2.53 KB

Downloaded: 657 times

[6 comments/ratings]

Thanks

July 29th, 2018 12:24 AM **sienna** ★★★★★
This is masively helpful ...BIG thanks !

July 4th, 2018 02:17 AM **serano** ★★★★★
Indicator is added value to my screen, THANK YOU

June 9th, 2018 03:00 PM **optionsnh** ★★★★★
Thank you

December 26th, 2017 12:59 PM **Buscador** ★★★★★

[More...](#)

[Slow Relative Strength Index](#)

Download

The Slow Relative Strength Index (SRSI) is a price-following oscillator which was presented by Vitali Apirine in the April 2015 issue of the TASC magazine. It measures change in price movements relative to an exponential moving average (EMA). Like the relative strength index, it oscillates between zero and 100. SRSI is considered overbought when above 80 and oversold when



Details: [Slow Relative Strength Index](#)



below 20. SRSI can also generate signals by looking for divergences and centerline crossovers.

The SRSI is calculated using the following formula:

$$\text{SRSI} = 100 - [100 / (1 + \text{SRS})]$$

$$\text{SRS} = \text{Average positive difference} / \text{Average negative differences}$$

The SRSI measures the strength of a security relative to a six-day EMA. The closing price is used for this EMA. The difference is positive when the close is above the six-day EMA. Positive difference = [Close - Moving average]. Difference is negative when the close is below the six-day EMA. Negative difference = [Moving average - Close]. Negative difference values are expressed as positive values, not negative values. If the closing price equals the six-day EMA, then difference = 0 (no change). Smooth positive and negative difference values are based on Wilder's smoothing technique.

Submitted by: [affoltes \[?\]](#)

November 24th, 2017
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Thanks

Wicks V1

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It's common for people to look at how large the upper or lower 'wicks' or 'shadows' are in comparison to the range of a bar. In writing strategies that do so, I got tired of re-re-coding calculations to look for especially large ones.

So, I created an indicator that shows the upper and lower wick size as a percentage of the bar's range. So, now, if I want to specify a wick that's greater than 50% of the bar's range, I can just look for instances where the indicator values are UpperWick > 50 or LowerWick < -50.

If you find looking for negative numbers cumbersome, edit the indicator and reverse the LowerWick calculations, from either (Low[0] - Open[0]) or (Low[0] - Close[0]) to (Open[0] - Low[0]) or (Close[0] - Low[0]), respectively. Then, all the histogram bars will point upwards and you can make your code always look for positive values.

I hope some of you find this indicator handy.

Thanks go to jmont1, who graciously converted this indicator to NT8.



Details: [Wicks V1](#)

Submitted by: [DavidBodhi \[?\]](#)

November 16th, 2017
 Size: 3.54 KB
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Thanks

[2 comments/ratings]

April 30th, 2018 04:17 PM **hautetoddy** Good visual. Thanks

November 17th, 2017 08:57 PM **bobc635** I will take a look...Thanks

TickBarsReassembled V0.1

Download



This is a first test of a TickBarChart style that will reassemble ticks at the same time and price into a single tick. This is really the same order but split up so it doesn't look like a big print.

I have only tested this chart on a ticksize of 1 (seems to make the most sense to me anyway) and putting it here for others to review.

You can see in the image the shaded area that combined all the ticks from the regular TickChart into a single tick. This is because all the ticks in the tape were at 18:37:43.093 with an open of 55.08. This was merged to a single tick of volume 20.



Details: [TickBarsReassembled V0.1](#)

Submitted by: [NJAMC \[?\]](#)

November 14th, 2017
 Size: 1.38 KB
 Downloaded: 76 times

Thanks

[4 comments/ratings]

October 26th, 2018 01:05 AM **calhawk01**

THANK you making this

I'm trying to leverage this bar type for a custom indicator. I'm basically trying to obtain

June 2nd, 2018 12:17 AM **marianfed** ★★★★★
thankyou ..

November 15th, 2017 11:28 AM **NJAMC** ★★★★★
Thanks, I am not sure and I don't think we are retail
traders get enough information in th

e stream to know what orders are split and simply
have different time stamps. Statistical

ly, if you get a few orders at the same exact time
stamp, it is likely the same market pla

November 14th, 2017 10:50 PM **tradingon**
★★★★★
thankyou wonder how many other values need
reassembling

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